

Client Management Team

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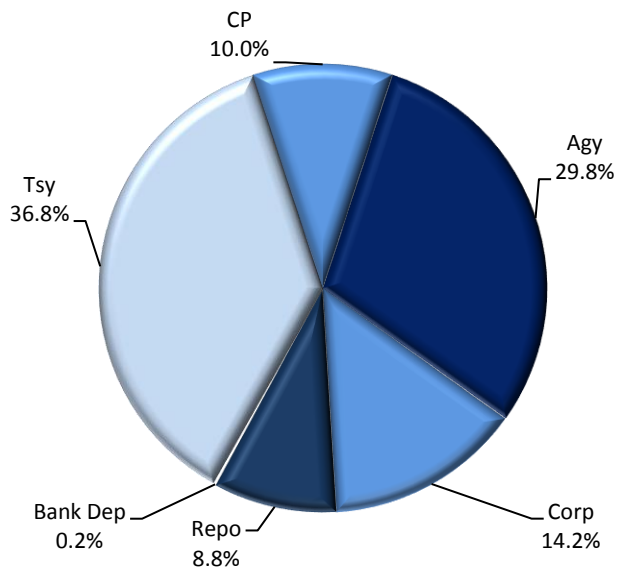
Investment Report

State of Idaho

Local Government Investment Pool

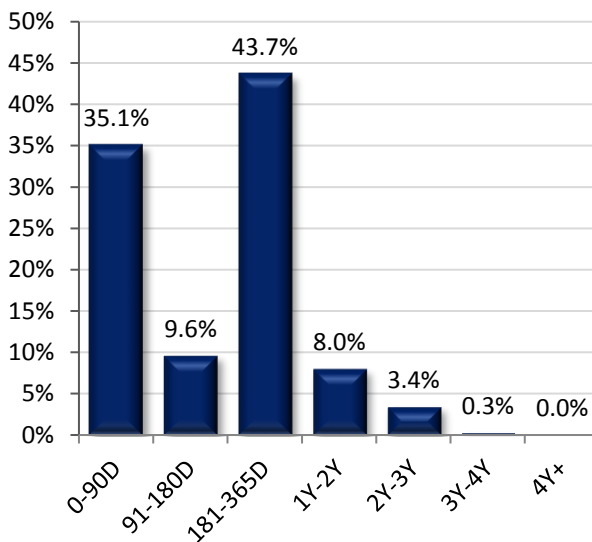
June 2017

SECTOR ALLOCATION



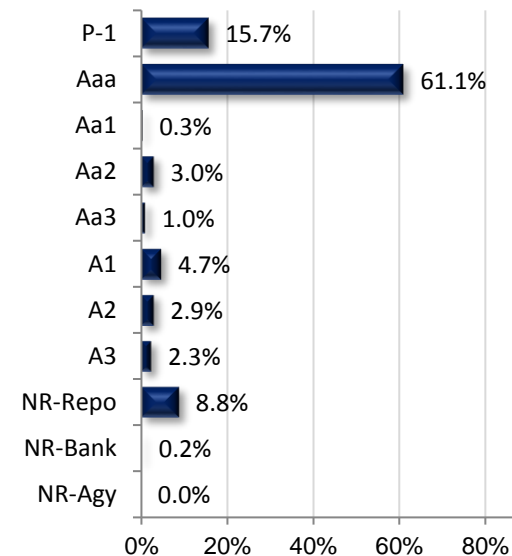
Per Market Value

MATURITY DISTRIBUTION



Per Final Maturity

CREDIT QUALITY (MOODY'S)

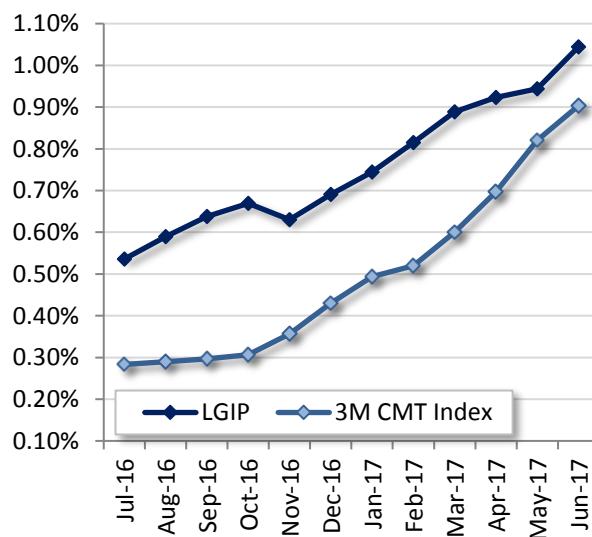


NR: Not Rated

ACCOUNT SUMMARY

	6/30/17	3/31/17
Market Value	\$2,199,900,376	\$1,984,339,776
Accrued Interest	\$5,001,850	\$2,746,723
Total Market Value	\$2,204,902,226	\$1,987,086,500
Amortized Book	\$2,200,705,703	\$1,985,032,098
Variance	\$4,196,523	\$2,054,401
Par Value	\$2,202,636,781	\$1,984,850,373
Net Asset Value	\$1.0019	\$1.0010
Yield to Maturity	0.944%	0.889%
Days to Maturity	123	159
Modified Duration	0.38	0.43

PURCHASE YIELD TO MATURITY



Index: 3 Month Constant Maturity T-Bill, 3 Month Moving Avg

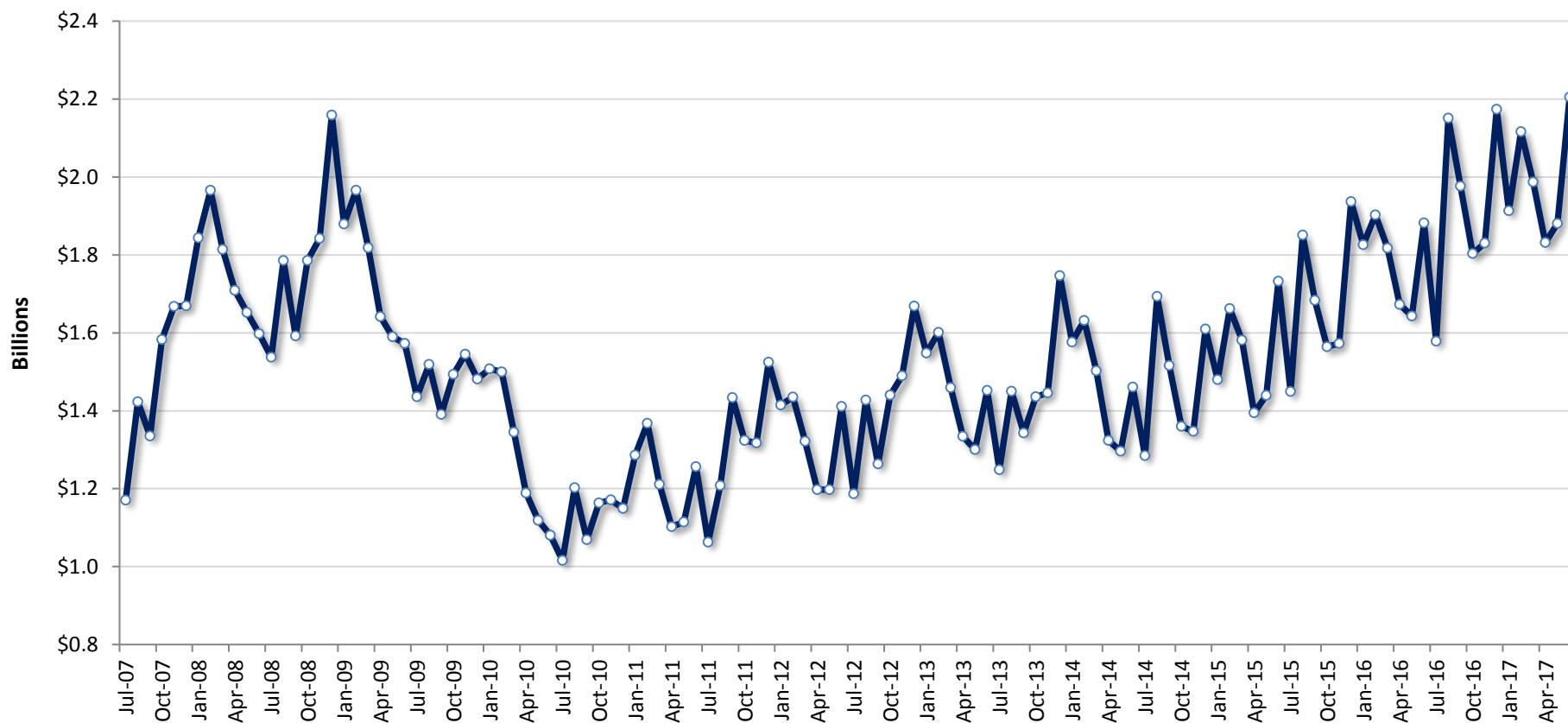
TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	36.8%
FHLMC	13.1%
FHLB	12.2%
South Street Securities	8.8%
Toyota	4.7%
FFCB	4.2%
Coca-Cola	2.9%
Microsoft	2.3%
Wells Fargo Bank	1.3%
JP Morgan Chase & Co	1.3%
American Express	1.3%
Chevron	1.2%
BB&T Corp	1.1%
Idaho Housing	1.1%
Visa	0.9%

Item / Sector	Parameters	In Compliance
Maximum Maturity	No investment's maturity shall exceed 5 years.	Yes
U.S. Treasuries	No limits.	Yes
U.S. Government Agencies	No sector limit, 50% limit per issuer (FAMCA, FFCB, FHLB, FHLMC, FNMA, PEFCO, TVA).	Yes
Commercial Paper	25% sector limit, issuer limit 5% (the %5 is in aggregate with issuers corporate bonds/notes). Must be registered, and rated P-1, A-1, or F-1 or its equivalent or better by at least two NRSROs at time of purchase.	Yes
Money Market Funds	U.S. dollar denominated, principle valuations not subject to market fluctuations.	Yes
Govt Guaranteed Small Business Associations Loans	5% sector limit.	Yes
Idaho State General Obligation Bonds	10% sector limit.	Yes
Revenue Bonds of Idaho Cities, Counties, and Taxing Districts	10% sector limit.	Yes
State/Other Tax Supported Entities Tax Anticipation Notes	10% sector limit.	Yes
Idaho State Depositories	15% sector limit.	Yes
Repurchase Agreements	100% sector limit, 102% collateral in treasuries and senior debt GSE with final maturity less than 5 years.	Yes
Corporate Debt Obligations	25% sector limit, issuer limit 1.5%, rated A3, A- or better by at least two NRSROs at time of purchase. Floating rate securities must be tied to a liquid market index, may not have a cap, and coupon must adjust at least quarterly.	Yes

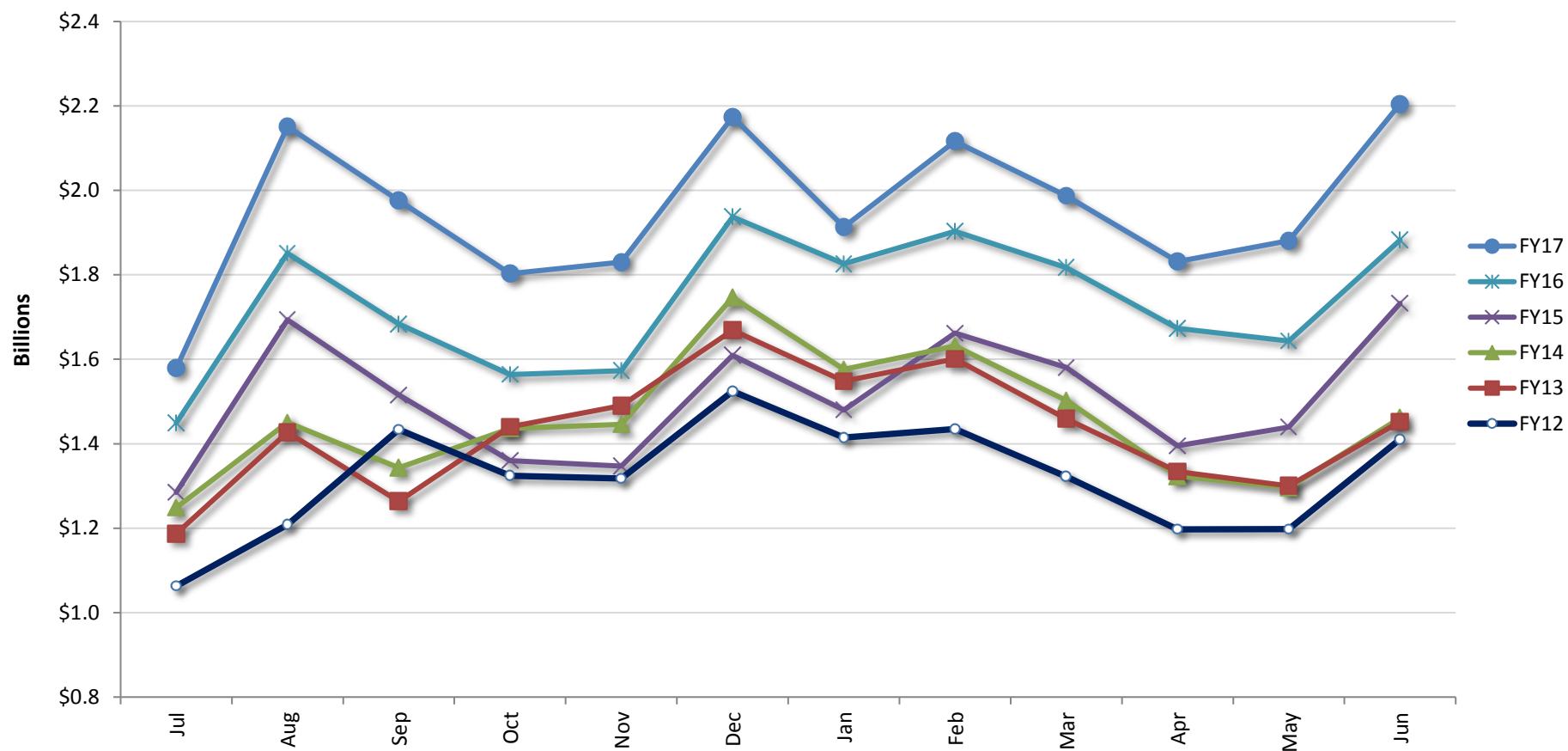
Portfolio Metrics	6/30/2017	3/31/2017	Change
Market Value	\$2,199,900,376.04	\$1,984,339,776.26	
Accrued Interest	\$5,001,850.37	\$2,746,723.28	
Total Market Value	\$2,204,902,226.41	\$1,987,086,499.54	
Amortized Book Value	\$2,200,705,703.23	\$1,985,032,098.08	
Par Value	\$2,202,636,781.04	\$1,984,850,372.82	
Net Asset Value	\$1.0019	\$1.0010	\$0.0009
Yield to Maturity	0.944%	0.889%	0.055%
Wgt Avg Maturity (Days)	123	159	(36)
Number of Securities	86	95	-9

Sectors (Market Value)	6/30/2017	3/31/2017	Change
Government Agencies	\$656,547,240.45	\$446,011,039.76	\$210,536,200.69
Commercial Paper	\$221,069,758.71	\$123,593,496.76	\$97,476,261.95
U.S.Treasuries	\$809,299,275.00	\$974,066,975.00	-\$164,767,700.00
Corporate Notes	\$312,341,320.84	\$339,299,891.92	-\$26,958,571.08
Money Market	\$1,005,305.91	\$1,003,769.86	\$1,536.05
Repurchase Agreements	\$194,637,475.13	\$95,364,602.96	\$99,272,872.17
Bank Deposits	\$5,000,000.00	\$5,000,000.00	\$0.00
Trade Payable/Receivable	\$0.00	\$0.00	\$0.00
Total	\$2,199,900,376.04	\$1,984,339,776.26	\$215,560,599.78



	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2011	\$1.016	\$1.203	\$1.069	\$1.164	\$1.171	\$1.149	\$1.286	\$1.368	\$1.211	\$1.103	\$1.114	\$1.257
Fiscal Year 2012	\$1.063	\$1.208	\$1.434	\$1.324	\$1.317	\$1.524	\$1.415	\$1.435	\$1.322	\$1.197	\$1.198	\$1.411
Fiscal Year 2013	\$1.187	\$1.427	\$1.263	\$1.440	\$1.490	\$1.669	\$1.548	\$1.601	\$1.459	\$1.334	\$1.300	\$1.452
Fiscal Year 2014	\$1.249	\$1.450	\$1.343	\$1.436	\$1.446	\$1.747	\$1.576	\$1.631	\$1.503	\$1.324	\$1.296	\$1.461
Fiscal Year 2015	\$1.285	\$1.693	\$1.516	\$1.360	\$1.347	\$1.609	\$1.480	\$1.662	\$1.581	\$1.395	\$1.440	\$1.732
Fiscal Year 2016	\$1.449	\$1.851	\$1.684	\$1.564	\$1.573	\$1.937	\$1.826	\$1.903	\$1.817	\$1.673	\$1.643	\$1.882
Fiscal Year 2017	\$1.579	\$2.151	\$1.976	\$1.803	\$1.830	\$2.174	\$1.914	\$2.116	\$1.987	\$1.832	\$1.881	\$2.205

Figures in Billions, Month-End Market Values (including accrued interest)



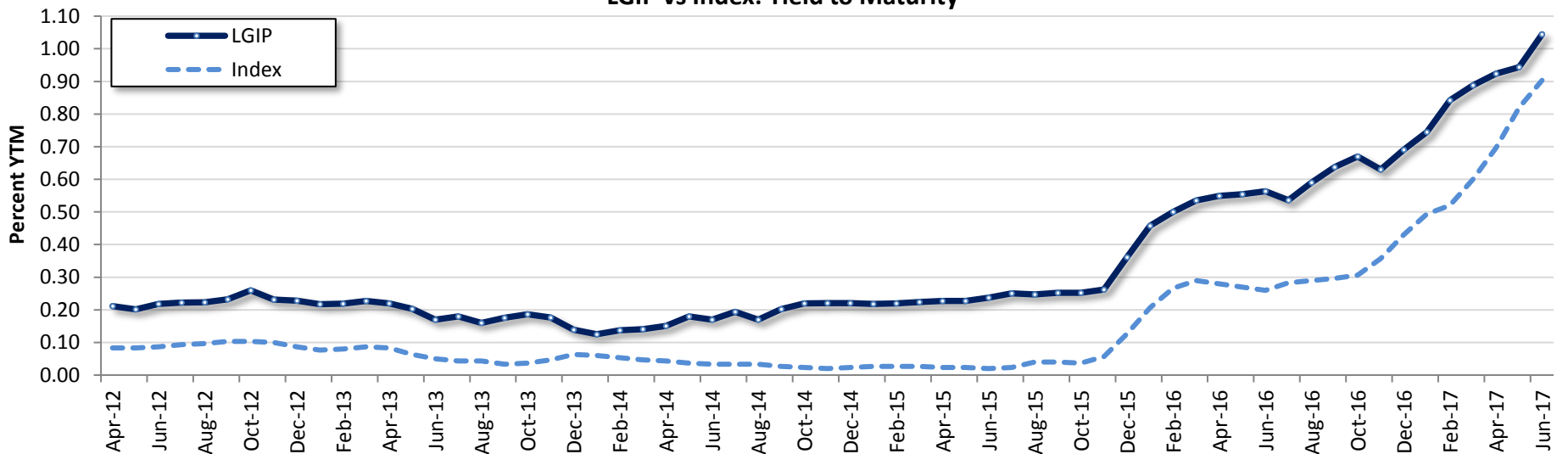
	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
Fiscal Year 2012	\$1.063	\$1.208	\$1.434	\$1.324	\$1.317	\$1.524	\$1.415	\$1.435	\$1.322	\$1.197	\$1.198	\$1.411
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Figures in Billions, Month-End Market Values (including accrued interest)

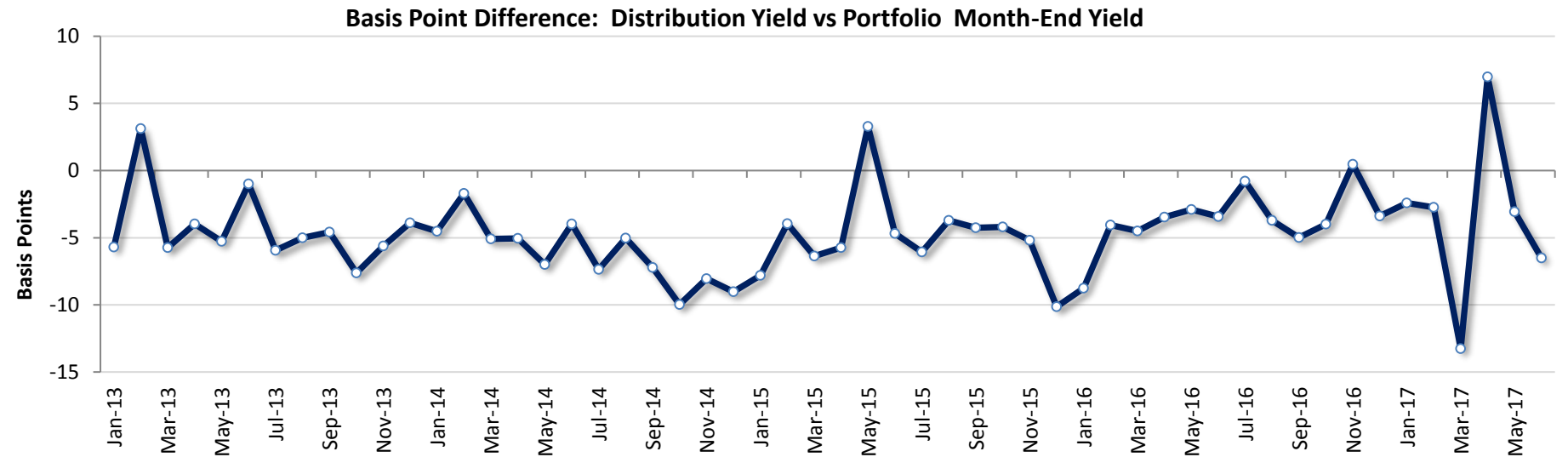
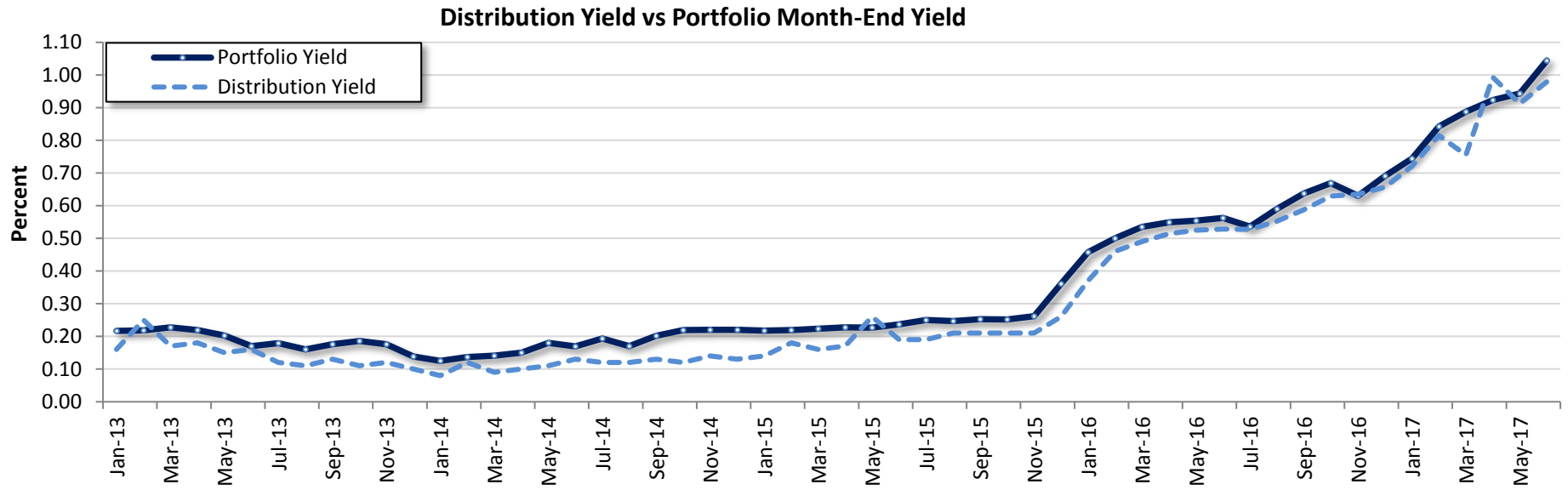
Weighted Avg Maturity (WAM)

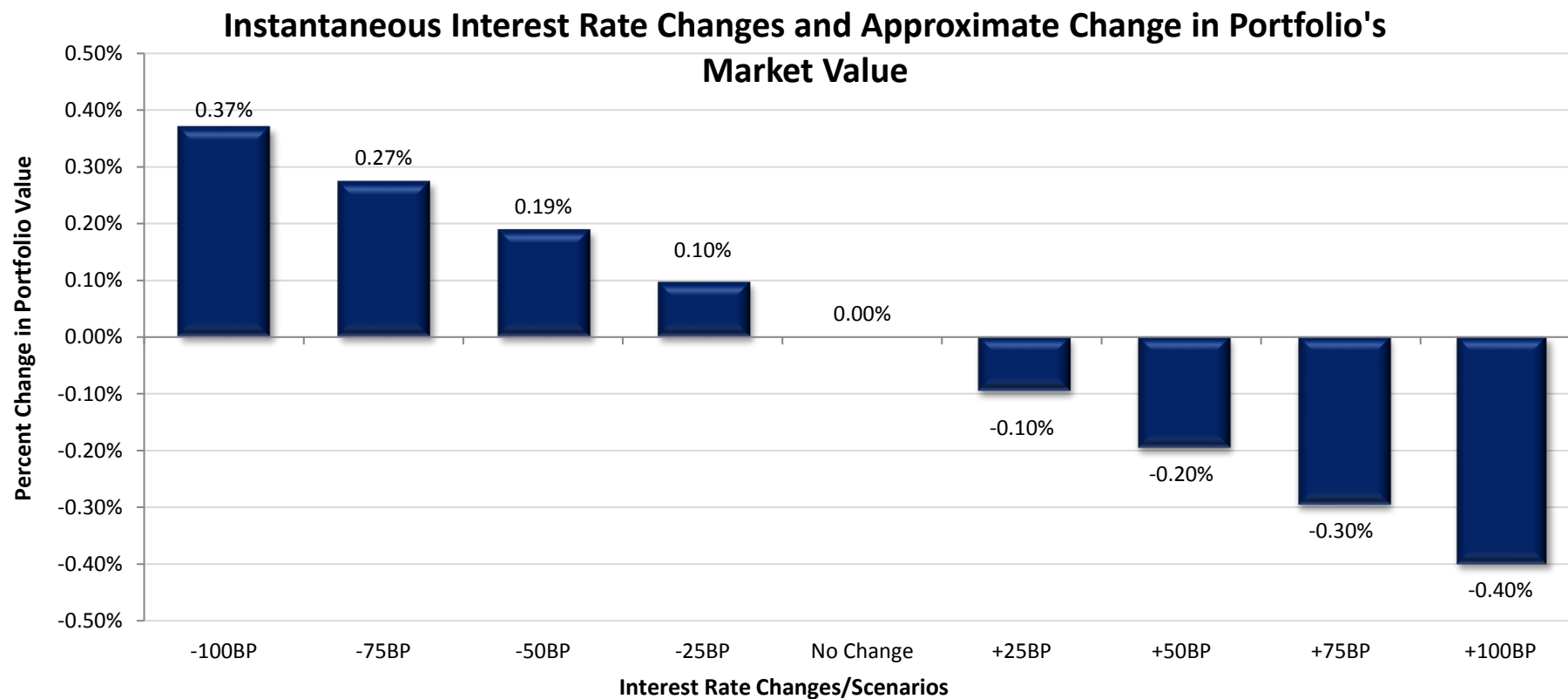


LGIP vs Index: Yield to Maturity

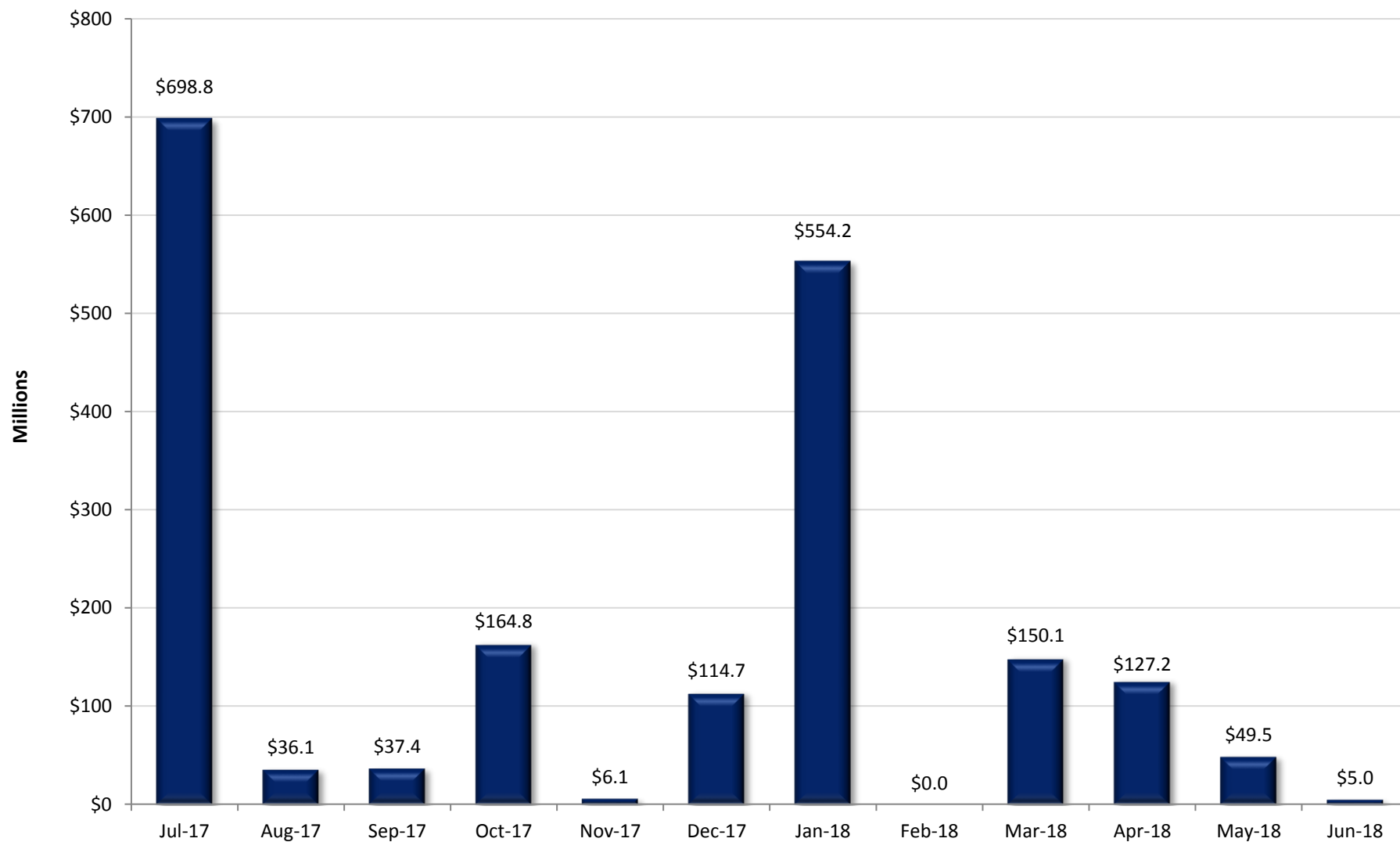


Note: Three-Month Moving Average of the Three-Month Constant Maturity Treasury (month-end yield)



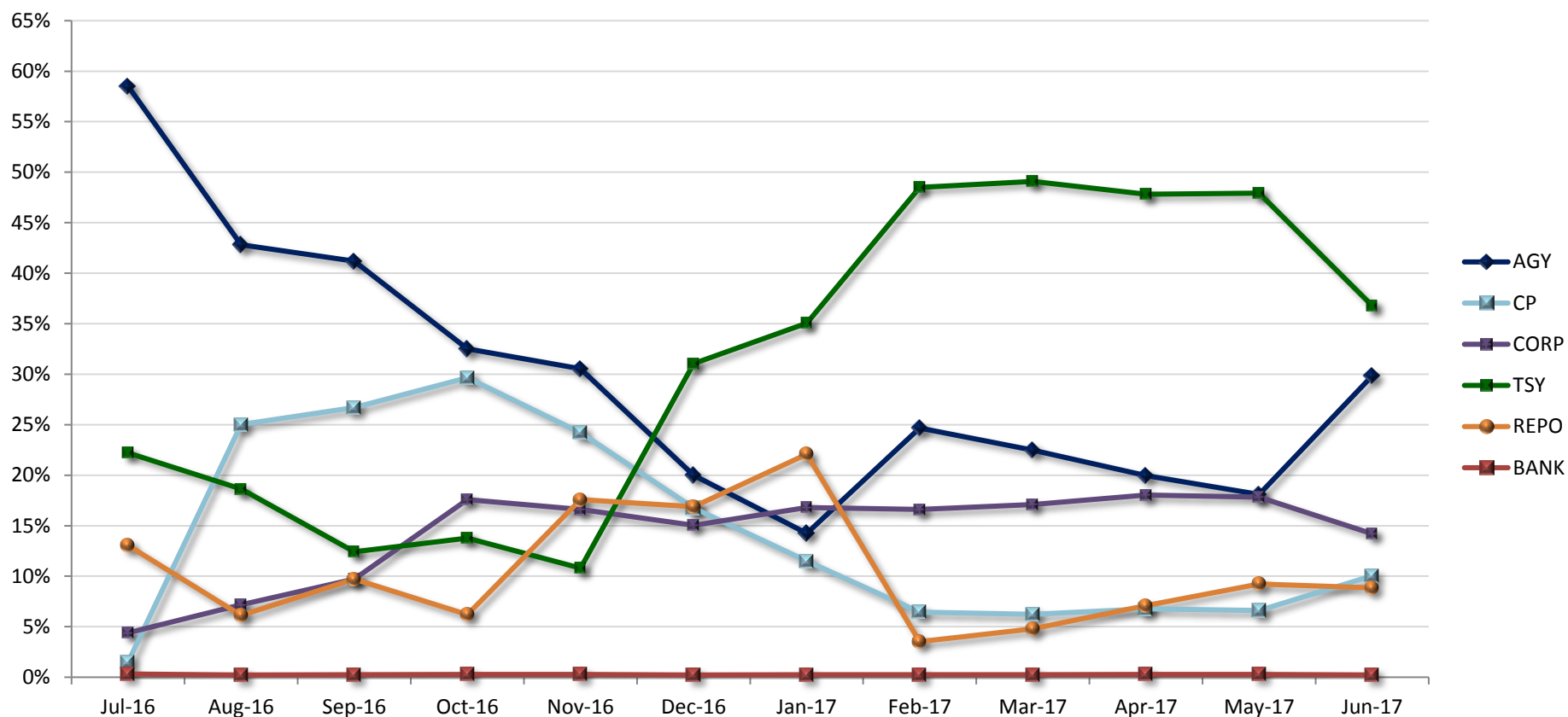


Interest Rate Change	Portfolio Value	Value Change	Percent Change
-100 Basis Points	\$2,208,040,007	\$8,139,631	0.37%
-75 Basis Points	\$2,205,923,703	\$6,023,327	0.27%
-50 Basis Points	\$2,204,051,588	\$4,151,212	0.19%
-25 Basis Points	\$2,202,016,680	\$2,116,304	0.10%
No Change	\$2,199,900,376	\$0	0.00%
+25 Basis Points	\$2,197,788,472	-\$2,111,904	-0.10%
+50 Basis Points	\$2,195,588,571	-\$4,311,805	-0.20%
+75 Basis Points	\$2,193,388,671	-\$6,511,705	-0.30%
+100 Basis Points	\$2,191,100,775	-\$8,799,602	-0.40%

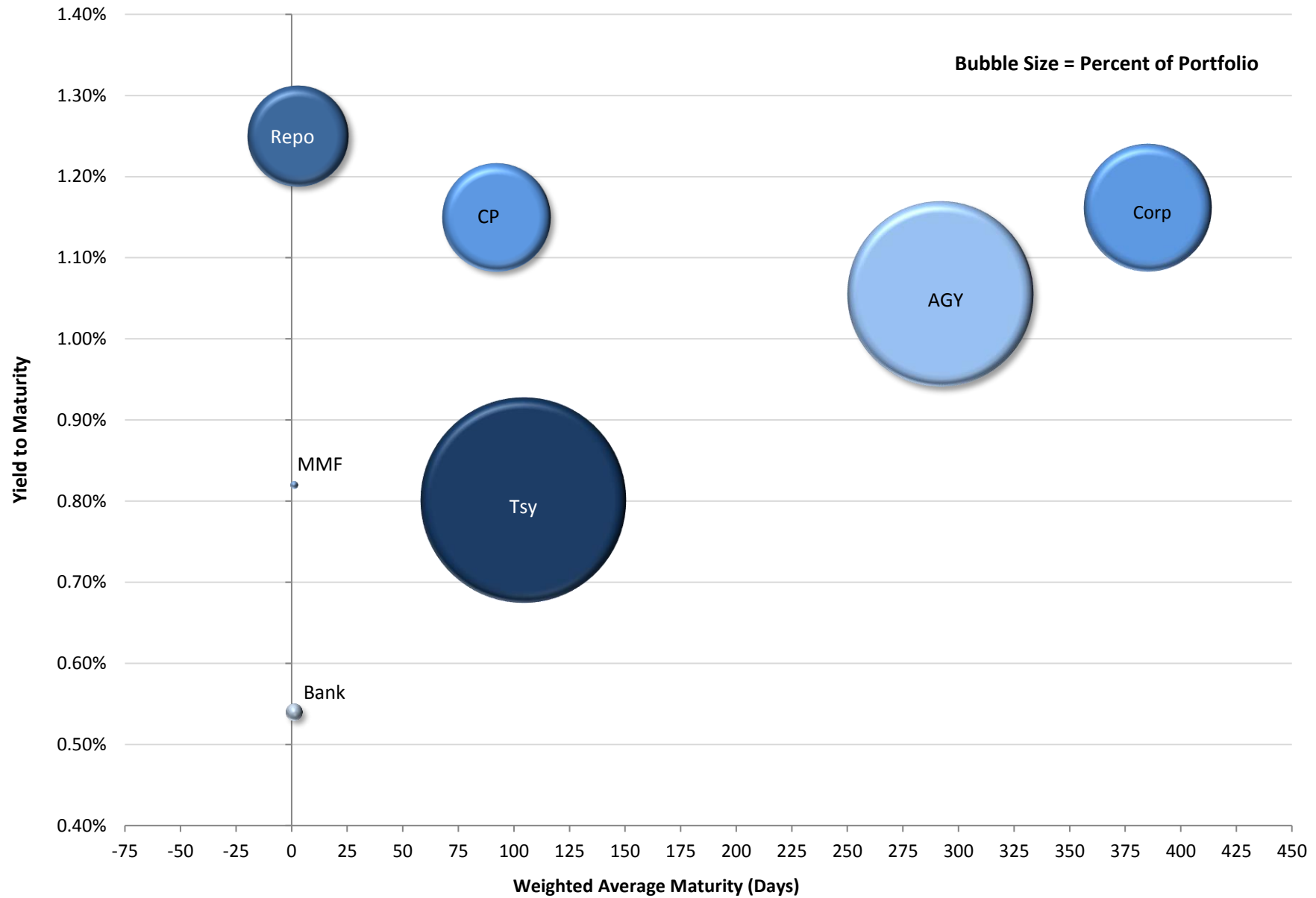


	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18
Maturities	\$698.8	\$36.1	\$37.4	\$164.8	\$6.1	\$114.7	\$554.2	\$0.0	\$150.1	\$127.2	\$49.5	\$5.0

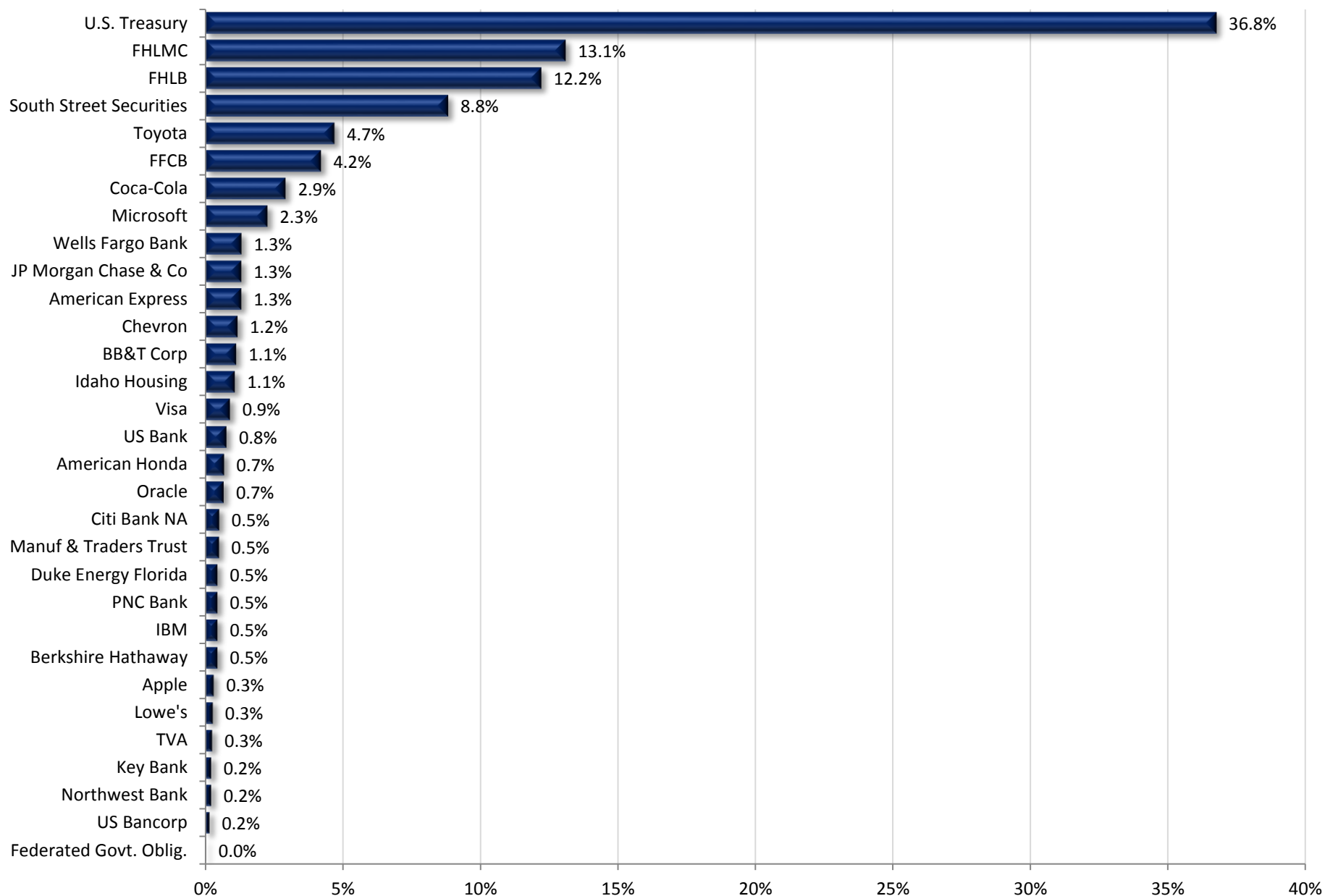
Market Value in Millions



Sector	Jul-16	Aug-16	Sep-16	Oct-16	Nov-16	Dec-16	Jan-17	Feb-17	Mar-17	Apr-17	May-17	Jun-17
Agency	58.5%	42.8%	41.2%	32.5%	30.5%	20.0%	14.2%	24.7%	22.5%	20.0%	18.1%	29.8%
Corporates	4.4%	7.2%	9.7%	17.6%	16.6%	15.1%	16.8%	16.6%	17.1%	18.0%	17.8%	14.2%
Repo	13.1%	6.1%	9.7%	6.2%	17.6%	16.9%	22.1%	3.5%	4.8%	7.1%	9.2%	8.8%
Bank Deposit	0.3%	0.2%	0.2%	0.3%	0.3%	0.2%	0.3%	0.2%	0.3%	0.3%	0.3%	0.2%
Treasury	22.2%	18.6%	12.4%	13.8%	10.8%	31.1%	35.1%	48.5%	49.1%	47.8%	47.9%	36.8%
Commercial Paper	1.5%	25.0%	26.7%	29.7%	24.2%	16.8%	11.5%	6.4%	6.2%	6.8%	6.6%	10.0%
Total	100.0%	100.0%	100.0%	100.0%	100.0%	100.0%	99.9%	100.0%	99.9%	99.9%	99.9%	100.0%



Note: Floating rate securities use the next reset date to calculate maturity



State of Idaho Local Government Investment Pool -- Holdings Report

As of 6/30/17

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
Money Market														
7683	GOIXX	Federated Govt. Oblig.	0.82%	7/1/17	0.82%		\$1,005,305.91	\$1,005,305.91	\$1,005,305.91	\$1,005,305.91	\$0.00	\$0.00	Aaa	AAA
Money Market Sub-Total							\$1,005,305.91	\$1,005,305.91	\$1,005,305.91	\$1,005,305.91	\$0.00	\$0.00		
Repurchase Agreements														
8393	REPO70317	South Street Securities	1.25%	7/3/17	1.25%	6/30/17	\$194,637,475.13	\$194,637,475.13	\$194,637,475.13	\$194,637,475.13	\$6,758.25	\$0.00	NR-Repo	NR-Repo
Repurchase Agreement Sub-Total							\$194,637,475.13	\$194,637,475.13	\$194,637,475.13	\$194,637,475.13	\$6,758.25	\$0.00		
Commercial Paper														
8267	89233GU53	Toyota	0.96%	7/5/17	0.96%	6/6/17	\$36,898,000.00	\$36,869,465.55	\$36,894,064.21	\$36,892,675.25	\$0.00	(\$1,388.96)	P-1	A-1+
8268	59515MU52	Microsoft	0.96%	7/5/17	0.96%	6/6/17	\$50,000,000.00	\$49,961,333.34	\$49,994,666.67	\$49,992,375.00	\$0.00	(\$2,291.67)	P-1	A-1+
7743	45129RU66	Idaho Housing	1.20%	7/6/17	1.21%	1/3/17	\$23,955,000.00	\$23,808,060.03	\$23,951,007.07	\$23,952,197.27	\$0.00	\$1,190.20	P-1	NR
7687	19121AUC3	Coca-Cola	0.97%	7/12/17	0.98%	12/16/16	\$15,000,000.00	\$14,915,933.33	\$14,995,554.17	\$14,994,619.95	\$0.00	(\$934.22)	P-1	A-1+
8327	89233HAN4	Toyota	1.35%	1/22/18	1.36%	6/16/17	\$46,000,000.00	\$45,620,500.00	\$45,646,375.00	\$45,623,855.24	\$0.00	(\$22,519.76)	P-1	A-1+
8328	19121BAN9	Coca-Cola	1.30%	1/22/18	1.31%	6/20/17	\$50,000,000.00	\$49,610,000.00	\$49,629,861.11	\$49,614,036.00	\$0.00	(\$15,825.11)	P-1	A-1+
Commercial Paper Sub-Total							\$221,853,000.00	\$220,785,292.25	\$221,111,528.23	\$221,069,758.71	\$0.00	(\$41,769.52)		
Corporate Note														
7457	48126EAA5	JP Morgan Chase & Co	2.00%	8/15/17	1.31%	10/3/16	\$6,127,000.00	\$6,163,088.03	\$6,132,139.12	\$6,131,374.68	\$46,292.89	(\$764.44)	A3	A-
7458	48126EAA5	JP Morgan Chase & Co	2.00%	8/15/17	1.25%	10/3/16	\$10,000,000.00	\$10,063,300.00	\$10,009,014.24	\$10,007,140.00	\$75,555.56	(\$1,874.24)	A3	A-
7464	05531FAL7	BB&T Corp	1.60%	8/15/17	1.09%	10/4/16	\$20,000,000.00	\$20,078,000.00	\$20,003,583.04	\$20,001,460.00	\$120,888.89	(\$2,123.04)	A2	A-
7472	90331HMH3	US Bank	1.38%	9/11/17	1.16%	10/6/16	\$17,305,000.00	\$17,335,802.90	\$17,309,087.12	\$17,305,640.28	\$72,705.03	(\$3,446.84)	A1	AA-
7835	341099CG2	Duke Energy Florida	5.80%	9/15/17	1.12%	2/2/17	\$10,000,000.00	\$10,288,000.00	\$10,097,280.00	\$10,084,090.00	\$170,777.78	(\$13,190.00)	A1	A
7567	68389XAN5	Oracle	1.20%	10/15/17	0.93%	11/2/16	\$15,000,000.00	\$15,038,100.00	\$15,011,638.61	\$14,992,515.00	\$38,000.00	(\$19,123.61)	A1	AA-
7476	166764AL4	Chevron	1.35%	11/15/17	1.11%	10/7/16	\$5,000,000.00	\$5,012,700.00	\$5,004,306.68	\$5,000,540.00	\$8,593.06	(\$3,766.68)	Aa2	AA-
7477	166764AL4	Chevron	1.35%	11/15/17	1.14%	10/7/16	\$1,147,000.00	\$1,149,365.11	\$1,147,802.02	\$1,147,123.88	\$1,971.25	(\$678.14)	Aa2	AA-
7488	166764AA8	Chevron	1.10%	12/5/17	1.21%	10/11/16	\$7,320,000.00	\$7,311,508.80	\$7,317,234.91	\$7,315,739.76	\$5,836.48	(\$1,495.15)	Aa2	AA-
7494	166764AA8	Chevron	1.10%	12/5/17	1.18%	10/12/16	\$12,600,000.00	\$12,588,660.00	\$12,596,297.73	\$12,592,666.80	\$10,046.40	(\$3,630.93)	Aa2	AA-
7520	92826CAA0	Visa	1.20%	12/14/17	1.06%	10/18/16	\$20,000,000.00	\$20,031,600.00	\$20,012,430.33	\$19,989,940.00	\$11,333.33	(\$22,490.33)	A1	A+
7851	94988J5A1	Wells Fargo Bank	1.65%	1/22/18	1.46%	2/6/17	\$8,000,000.00	\$8,014,240.00	\$8,008,340.57	\$8,005,424.00	\$58,300.00	(\$2,916.57)	Aa2	AA-
7850	46625HJG6	JP Morgan Chase & Co	1.80%	1/25/18	1.52%	2/6/17	\$13,000,000.00	\$13,034,580.00	\$13,020,375.75	\$13,016,068.00	\$101,400.00	(\$4,307.75)	A3	A-
Corporate Note Sub-Total							\$145,499,000.00	\$146,108,944.84	\$145,669,530.12	\$145,589,722.40	\$721,700.67	(\$79,807.72)		
Corporate Floater														
7335	0258M0DY2	American Express	2.29%	9/14/20	1.39%	8/29/16	\$5,438,000.00	\$5,542,246.46	\$5,520,189.61	\$5,533,246.57	\$5,884.88	\$13,056.96	A2	A-
7386	91159HHJ2	US Bancorp	1.56%	4/25/19	1.16%	9/12/16	\$3,648,000.00	\$3,655,806.72	\$3,653,339.67	\$3,663,511.30	\$10,565.70	\$10,171.63	A1	A+
7925	89236TCG8	Toyota	1.60%	3/12/20	1.33%	2/28/17	\$16,810,000.00	\$16,856,899.90	\$16,851,693.51	\$16,893,394.41	\$14,178.34	\$41,700.90	Aa3	AA-
8104	05531FAT0	BB&T Corp	1.87%	1/15/20	1.59%	4/25/17	\$5,000,000.00	\$5,037,450.00	\$5,034,847.14	\$5,044,875.00	\$19,254.80	\$10,027.86	A2	A-
8138	17325FAB4	Citi Bank NA	1.61%	3/20/19	1.37%	5/5/17	\$11,425,000.00	\$11,456,447.54	\$11,453,826.91	\$11,441,531.98	\$5,632.89	(\$12,294.93)	A1	A+
6248	02665WAG6	American Honda	1.33%	7/14/17	0.56%	11/5/15	\$5,300,000.00	\$5,294,988.90	\$5,299,894.42	\$5,300,201.40	\$14,472.62	\$306.98	A1	A+
7275	084664CL3	Berkshire Hathaway	1.44%	8/15/19	0.00%	8/15/16	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,034,500.00	\$18,823.24	\$34,500.00	Aa2	AA
7310	94988J5E3	Wells Fargo Bank	1.79%	5/24/19	1.19%	8/24/16	\$10,000,000.00	\$10,060,000.00	\$10,041,395.79	\$10,083,530.00	\$18,915.56	\$42,134.21	Aa2	AA-
7311	94988J5E3	Wells Fargo Bank	1.79%	5/24/19	1.18%	8/24/16	\$11,175,000.00	\$11,245,067.25	\$11,223,341.51	\$11,268,344.78	\$21,138.13	\$45,003.27	Aa2	AA-
7346	0258M0DL0	American Express	1.82%	3/18/19	1.15%	8/31/16	\$15,000,000.00	\$15,089,100.00	\$15,059,943.46	\$15,074,880.00	\$9,844.47	\$14,936.54	A2	A-
7493	89236TCB9	Toyota	1.48%	1/12/18	1.11%	10/12/16	\$4,250,000.00	\$4,254,187.95	\$4,251,786.99	\$4,256,315.50	\$13,936.88	\$4,528.51	Aa3	AA-
7513	0258M0DL0	American Express	1.82%	3/18/19	1.35%	10/17/16	\$8,500,000.00	\$8,519,074.00	\$8,513,516.15	\$8,542,432.00	\$5,578.53	\$28,915.85	A2	A-
7619	55279HAH3	Manuf & Traders Trust	1.46%	7/25/17	1.10%	11/23/16	\$11,215,000.00	\$11,226,449.84	\$11,216,126.21	\$11,216,345.80	\$30,394.75	\$219.59	A3	A

State of Idaho Local Government Investment Pool -- Holdings Report

As of 6/30/17

Inv Num	CUSIP	Issuer	Coupon/Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
7658	69353RFA1	PNC Bank	1.62%	12/7/18	1.35%	12/9/16	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,046,360.00	\$10,797.07	\$46,360.00	A2	A
7678	548661DF1	Lowe's	1.84%	9/14/18	1.07%	12/15/16	\$6,200,000.00	\$6,253,258.00	\$6,236,729.66	\$6,242,060.80	\$5,392.00	\$5,331.14	A3	A-
7726	02665WAY7	American Honda	1.72%	9/20/17	1.10%	12/28/16	\$10,000,000.00	\$10,026,700.00	\$10,008,130.45	\$10,009,560.00	\$5,266.43	\$1,429.55	A1	A+
7821	459200JP7	IBM	1.40%	1/27/20	1.27%	1/27/17	\$10,000,000.00	\$10,000,000.00	\$10,000,000.00	\$10,037,520.00	\$25,284.82	\$37,520.00	A1	A+
8060	49327M2L7	Key Bank	1.72%	6/1/18	1.31%	4/11/17	\$5,000,000.00	\$5,020,900.00	\$5,016,830.53	\$5,018,925.00	\$7,174.08	\$2,094.47	A3	A-
8153	037833CT5	Apple	1.25%	5/11/20	1.25%	5/11/17	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$4,995,790.00	\$8,868.33	(\$4,210.00)	Aa1	AA+
8154	037833CT5	Apple	1.25%	5/11/20	1.25%	5/11/17	\$2,050,000.00	\$2,049,969.25	\$2,049,970.68	\$2,048,273.90	\$3,636.02	(\$1,696.78)	Aa1	AA+
Corporate Floating Rate Note Sub-Total							\$166,011,000.00	\$166,588,545.81	\$166,431,562.69	\$166,751,598.44	\$255,039.54	\$320,035.75		
Government Agency Discount														
8372	313385VS2	FHLB	1.22%	4/18/18	1.25%	6/26/17	\$75,000,000.00	\$74,247,666.67	\$74,260,375.00	\$74,283,525.00	\$0.00	\$23,150.00	P-1	A-1+
8376	313313WW4	FFCB	1.23%	5/16/18	1.26%	6/27/17	\$50,000,000.00	\$49,448,208.33	\$49,455,041.66	\$49,462,850.00	\$0.00	\$7,808.34	P-1	A-1+
Government Agency Discount Sub-Total							\$125,000,000.00	\$123,695,875.00	\$123,715,416.66	\$123,746,375.00	\$0.00	\$30,958.34		
Government Agency Floating Rate Note														
7626	3133EGN43	FFCB	1.22%	12/2/19	0.00%	12/2/16	\$25,000,000.00	\$25,000,000.00	\$25,000,000.00	\$25,120,125.00	\$24,576.09	\$120,125.00	Aaa	AA+
Government Agency Floating Rate Note Sub-Total							\$25,000,000.00	\$25,000,000.00	\$25,000,000.00	\$25,120,125.00	\$24,576.09	\$120,125.00		
Government Agency Non-Callable														
7689	880591EA6	TVA	5.50%	7/18/17	0.75%	12/16/16	\$5,819,000.00	\$5,981,175.53	\$5,831,883.10	\$5,829,119.24	\$144,909.26	(\$2,763.86)	Aaa	AA+
7863	3137EADN6	FHLMC	0.75%	1/12/18	0.88%	2/6/17	\$51,009,000.00	\$50,947,789.20	\$50,973,893.80	\$50,890,710.13	\$179,594.19	(\$83,183.67)	Aaa	AA+
7913	3137EADN6	FHLMC	0.75%	1/12/18	0.91%	2/22/17	\$21,650,000.00	\$21,619,473.50	\$21,631,627.57	\$21,599,793.65	\$76,226.04	(\$31,833.92)	Aaa	AA+
7914	3137EADN6	FHLMC	0.75%	1/12/18	0.90%	2/22/17	\$50,000,000.00	\$49,933,900.00	\$49,960,217.59	\$49,884,050.00	\$176,041.67	(\$76,167.59)	Aaa	AA+
7898	3130AAQ43	FHLB	0.75%	1/25/18	0.90%	2/16/17	\$86,850,000.00	\$86,729,104.80	\$86,776,687.45	\$86,640,691.50	\$282,262.50	(\$135,995.95)	Aaa	AA+
8319	3137EADP1	FHLMC	0.88%	3/7/18	1.22%	6/16/17	\$25,000,000.00	\$24,938,500.00	\$24,941,994.32	\$24,935,275.00	\$69,270.83	(\$6,719.32)	Aaa	AA+
8320	3137EADP1	FHLMC	0.88%	3/7/18	1.22%	6/16/17	\$38,688,000.00	\$38,592,827.52	\$38,598,235.05	\$38,587,836.77	\$107,198.00	(\$10,398.28)	Aaa	AA+
8343	3137EADP1	FHLMC	0.88%	3/7/18	1.23%	6/21/17	\$2,970,000.00	\$2,962,485.90	\$2,962,776.02	\$2,962,310.67	\$8,229.38	(\$465.35)	Aaa	AA+
8321	313378A43	FHLB	1.38%	3/9/18	1.22%	6/16/17	\$48,085,000.00	\$48,139,816.90	\$48,136,725.72	\$48,133,133.09	\$205,696.94	(\$3,592.63)	Aaa	AA+
8344	313378A43	FHLB	1.38%	3/9/18	1.24%	6/21/17	\$1,700,000.00	\$1,701,649.00	\$1,701,585.82	\$1,701,701.70	\$7,272.22	\$115.88	Aaa	AA+
8345	313378A43	FHLB	1.38%	3/9/18	1.23%	6/21/17	\$6,900,000.00	\$6,906,969.00	\$6,906,701.99	\$6,906,906.90	\$29,516.67	\$204.91	Aaa	AA+
8322	3130AAYM4	FHLB	1.13%	3/14/18	1.22%	6/16/17	\$9,000,000.00	\$8,993,880.00	\$8,994,218.75	\$8,992,683.00	\$30,093.75	(\$1,535.75)	Aaa	AA+
8346	3130A7CX1	FHLB	0.88%	3/19/18	1.24%	6/22/17	\$7,965,000.00	\$7,943,733.45	\$7,944,442.33	\$7,944,721.11	\$19,746.56	\$278.78	Aaa	AA+
8353	3133EF3B1	FFCB	0.75%	4/18/18	1.23%	6/22/17	\$14,695,000.00	\$14,636,954.75	\$14,638,696.11	\$14,636,719.63	\$22,348.65	(\$1,976.48)	Aaa	AA+
8354	3130A4GJ5	FHLB	1.13%	4/25/18	1.25%	6/22/17	\$2,075,000.00	\$2,072,842.00	\$2,072,905.26	\$2,072,732.03	\$4,279.69	(\$173.23)	Aaa	AA+
8356	3130A4GJ5	FHLB	1.13%	4/25/18	1.25%	6/22/17	\$32,575,000.00	\$32,541,122.00	\$32,542,115.17	\$32,539,395.53	\$67,185.94	(\$2,719.64)	Aaa	AA+
8355	3133ECBY9	FFCB	0.93%	4/26/18	1.25%	6/22/17	\$3,650,000.00	\$3,640,108.50	\$3,640,397.54	\$3,634,560.50	\$6,128.96	(\$5,837.04)	Aaa	AA+
Government Agency Non-Callable Sub-Total							\$408,631,000.00	\$408,282,332.05	\$408,255,103.59	\$407,892,340.45	\$1,436,001.25	(\$362,763.14)		
Government Agency Callable														
7903	3134GA6L3	FHLMC	1.10%	7/23/18	1.10%	2/23/17	\$100,000,000.00	\$100,000,000.00	\$100,000,000.00	\$99,788,400.00	\$391,111.11	(\$211,600.00)	Aaa	AA+
Government Agency Callable Sub-Total							\$100,000,000.00	\$100,000,000.00	\$100,000,000.00	\$99,788,400.00	\$391,111.11	(\$211,600.00)		
Bank LOC Deposit														
4718	NWBANKLOC	Northwest Bank	0.54%	7/1/17	0.54%		\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00	NR-Bank	NR-Bank
Bank LOC Deposit Sub-Total							\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$5,000,000.00	\$0.00	\$0.00		

State of Idaho Local Government Investment Pool -- Holdings Report

As of 6/30/17

Inv Num	CUSIP	Issuer	Coupon/ Rate	Maturity Date	Purchase Yield	Settlement Date	Par Value	Cost	Book Value	Market Value	Accrued Income	Unrealized Gain/Loss	Moody's Rating	S&P Rating
U.S. Treasury Notes														
7688	912828WT3	U.S. Treasury	0.88%	7/15/17	0.70%	12/16/16	\$50,000,000.00	\$50,050,781.25	\$50,003,369.37	\$50,000,000.00	\$201,830.11	(\$3,369.37)	Aaa	AA+
7690	912828WT3	U.S. Treasury	0.88%	7/15/17	0.70%	12/16/16	\$50,000,000.00	\$50,050,781.25	\$50,003,369.37	\$50,000,000.00	\$201,830.11	(\$3,369.37)	Aaa	AA+
7691	912828WT3	U.S. Treasury	0.88%	7/15/17	0.70%	12/16/16	\$50,000,000.00	\$50,050,781.25	\$50,003,369.37	\$50,000,000.00	\$201,830.11	(\$3,369.37)	Aaa	AA+
7692	912828WT3	U.S. Treasury	0.88%	7/15/17	0.70%	12/16/16	\$50,000,000.00	\$50,050,781.25	\$50,003,369.37	\$50,000,000.00	\$201,830.11	(\$3,369.37)	Aaa	AA+
7693	912828WT3	U.S. Treasury	0.88%	7/15/17	0.70%	12/16/16	\$50,000,000.00	\$50,050,781.25	\$50,003,369.37	\$50,000,000.00	\$201,830.11	(\$3,369.37)	Aaa	AA+
7700	912796KB4	U.S. Treasury	0.65%	7/20/17	0.66%	12/20/16	\$100,000,000.00	\$99,617,222.22	\$99,965,694.45	\$99,963,100.00	\$0.00	(\$2,594.45)	Aaa	AA+
7862	912828F54	U.S. Treasury	0.88%	10/15/17	0.73%	2/6/17	\$50,000,000.00	\$50,048,828.13	\$50,020,620.64	\$49,969,250.00	\$92,042.35	(\$51,370.64)	Aaa	AA+
8218	912828TW0	U.S. Treasury	0.75%	10/31/17	1.02%	5/23/17	\$100,000,000.00	\$99,882,812.50	\$99,911,199.53	\$99,886,000.00	\$126,358.70	(\$25,199.53)	Aaa	AA+
7864	912828UE8	U.S. Treasury	0.75%	12/31/17	0.83%	2/6/17	\$75,000,000.00	\$74,944,335.94	\$74,968,943.53	\$74,849,625.00	\$1,528.53	(\$119,318.53)	Aaa	AA+
7865	912828H37	U.S. Treasury	0.88%	1/15/18	0.85%	2/6/17	\$125,000,000.00	\$125,034,179.69	\$125,019,730.54	\$124,804,500.00	\$504,575.28	(\$215,230.54)	Aaa	AA+
7899	912828H37	U.S. Treasury	0.88%	1/15/18	0.89%	2/16/17	\$100,000,000.00	\$99,984,375.00	\$99,990,709.46	\$99,843,600.00	\$403,660.22	(\$147,109.46)	Aaa	AA+
8350	912828J68	U.S. Treasury	1.00%	3/15/18	1.20%	6/22/17	\$10,000,000.00	\$9,985,546.88	\$9,986,035.90	\$9,983,200.00	\$29,347.83	(\$2,835.90)	Aaa	AA+
U.S. Treasury Notes Sub-Total							\$810,000,000.00	\$809,751,206.61	\$809,879,780.90	\$809,299,275.00	\$2,166,663.46	(\$580,505.90)		
Grand Total							\$2,202,636,781.04	\$2,200,854,977.60	\$2,200,705,703.23	\$2,199,900,376.04	\$5,001,850.37	(\$805,327.19)		

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

4/1/17 to 6/30/17

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Purchases						
8046 / REP40417B - BB&T Capital Markets	4/3/2017	4/3/2017	4/4/2017	0.82%	\$93,491,971.56	\$93,491,971.56
8049 / REP40517B - BB&T Capital Markets	4/4/2017	4/4/2017	4/5/2017	0.82%	\$92,033,162.93	\$92,033,162.93
8053 / REP40617B - BB&T Capital Markets	4/5/2017	4/5/2017	4/6/2017	0.87%	\$80,798,087.70	\$80,798,087.70
8058 / REP040717 - Daiwa	4/6/2017	4/6/2017	4/7/2017	0.90%	\$91,133,090.08	\$91,133,090.08
8060 / 49327M2L7 - Key Bank NA	4/6/2017	4/11/2017	6/1/2018	1.72%	\$5,000,000.00	\$5,020,900.00
8063 / REP41017B - BB&T Capital Markets	4/7/2017	4/7/2017	4/10/2017	0.90%	\$89,433,486.49	\$89,433,486.49
8067 / REP041117 - BB&T Capital Markets	4/10/2017	4/10/2017	4/11/2017	0.89%	\$84,180,161.01	\$84,180,161.01
8072 / REP041217 - BB&T Capital Markets	4/11/2017	4/11/2017	4/12/2017	0.87%	\$73,033,780.09	\$73,033,780.09
8078 / REP041317 - BB&T Capital Markets	4/12/2017	4/12/2017	4/13/2017	0.90%	\$71,652,114.87	\$71,652,114.87
8081 / REP041717 - BB&T Capital Markets	4/13/2017	4/13/2017	4/17/2017	0.98%	\$63,880,688.21	\$63,880,688.21
8086 / REP041817 - Daiwa	4/17/2017	4/17/2017	4/18/2017	1.00%	\$67,602,129.70	\$67,602,129.70
8090 / REP041917 - BB&T Capital Markets	4/18/2017	4/18/2017	4/19/2017	0.94%	\$56,946,007.15	\$56,946,007.15
8097 / REP042017 - South Street Securities	4/19/2017	4/19/2017	4/20/2017	0.82%	\$56,779,072.74	\$56,779,072.74
8102 / REP042117 - Daiwa	4/20/2017	4/20/2017	4/21/2017	0.80%	\$96,965,491.74	\$96,965,491.74
8104 / 05531FAT0 - BB&T Corporation	4/20/2017	4/25/2017	1/15/2020	2.02%	\$5,000,000.00	\$5,037,450.00
8108 / REP042417 - South Street Securities	4/21/2017	4/21/2017	4/24/2017	0.79%	\$108,232,070.09	\$108,232,070.09
8114 / REP42517B - BB&T Capital Markets	4/24/2017	4/24/2017	4/25/2017	0.88%	\$63,894,689.17	\$63,894,689.17
8117 / REP042617 - South Street Securities	4/25/2017	4/25/2017	4/26/2017	0.84%	\$57,083,504.07	\$57,083,504.07
8121 / REP042717 - South Street Securities	4/26/2017	4/26/2017	4/27/2017	0.85%	\$81,276,846.20	\$81,276,846.20
8125 / REP042817 - South Street Securities	4/27/2017	4/27/2017	4/28/2017	0.89%	\$181,636,438.52	\$181,636,438.52
8128 / REP050117 - South Street Securities	4/28/2017	4/28/2017	5/1/2017	0.98%	\$129,796,782.99	\$129,796,782.99
8133 / REP050217 - South Street Securities	5/1/2017	5/1/2017	5/2/2017	0.90%	\$117,753,646.06	\$117,753,646.06
8136 / REP050317 - Daiwa	5/2/2017	5/2/2017	5/3/2017	0.85%	\$130,454,404.95	\$130,454,404.95
8138 / 17325FAB4 - Citi Bank NA	5/2/2017	5/5/2017	3/20/2019	1.61%	\$11,425,000.00	\$11,456,447.54
8141 / REP050417 - South Street Securities	5/3/2017	5/3/2017	5/4/2017	0.84%	\$115,079,525.79	\$115,079,525.79
8144 / REP050517 - Daiwa	5/4/2017	5/4/2017	5/5/2017	0.87%	\$112,979,392.65	\$112,979,392.65
8153 / 037833CT5 - Apple Inc	5/4/2017	5/11/2017	5/11/2020	1.25%	\$5,000,000.00	\$5,000,000.00
8149 / REP050817 - South Street Securities	5/5/2017	5/5/2017	5/8/2017	0.87%	\$72,657,803.62	\$72,657,803.62
8152 / REP50817B - BB&T Capital Markets	5/5/2017	5/5/2017	5/8/2017	0.89%	\$25,000,000.00	\$25,000,000.00
8154 / 037833CT5 - Apple Inc	5/5/2017	5/11/2017	5/11/2020	1.25%	\$2,050,000.00	\$2,049,969.25
8156 / REP050917 - Daiwa	5/8/2017	5/8/2017	5/9/2017	0.83%	\$17,046,081.13	\$17,046,081.13
8158 / REP50917B - BB&T Capital Markets	5/8/2017	5/8/2017	5/9/2017	0.87%	\$75,000,000.00	\$75,000,000.00
8160 / REP051017 - South Street Securities	5/9/2017	5/9/2017	5/10/2017	0.80%	\$87,915,370.78	\$87,915,370.78
8168 / REP051117 - BB&T Repo	5/10/2017	5/10/2017	5/11/2017	0.82%	\$99,555,043.86	\$99,555,043.86
8173 / REP051217 - BB&T Repo	5/11/2017	5/11/2017	5/12/2017	0.85%	\$85,840,367.95	\$85,840,367.95
8177 / REP051517 - BB&T Capital Markets	5/12/2017	5/12/2017	5/15/2017	0.84%	\$39,000,000.00	\$39,000,000.00
8178 / REP51517B - South Street Securities	5/12/2017	5/12/2017	5/15/2017	0.81%	\$44,398,219.21	\$44,398,219.21
8182 / REP051617 - BB&T Capital Markets	5/15/2017	5/15/2017	5/16/2017	0.84%	\$50,500,000.00	\$50,500,000.00
8183 / REP51617B - South Street Securities	5/15/2017	5/15/2017	5/16/2017	0.82%	\$144,871,457.78	\$144,871,457.78
8187 / REP051717 - BB&T Capital Markets	5/16/2017	5/16/2017	5/17/2017	0.83%	\$105,000,000.00	\$105,000,000.00
8188 / REP51717B - South Street Securities	5/16/2017	5/16/2017	5/17/2017	0.83%	\$83,049,246.30	\$83,049,246.30
8193 / REP051817 - BB&T Capital Markets	5/17/2017	5/17/2017	5/18/2017	0.84%	\$118,247,438.57	\$118,247,438.57
8194 / REP061417 - South Street Securities	5/17/2017	5/17/2017	6/14/2017	0.82%	\$50,000,000.00	\$50,000,000.00

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

4/1/17 to 6/30/17

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
8201 / REP051917 - BBT Repo	5/18/2017	5/18/2017	5/19/2017	0.85%	\$200,000,000.00	\$200,000,000.00
8202 / REP51917 - South Street Repo	5/18/2017	5/18/2017	5/19/2017	0.84%	\$91,062,047.22	\$91,062,047.22
8205 / REP052217 - BB&T Repo	5/19/2017	5/19/2017	5/22/2017	0.84%	\$69,145,000.00	\$69,145,000.00
8208 / REP522172 - South Street Repo	5/19/2017	5/19/2017	5/22/2017	0.79%	\$207,409,836.40	\$207,409,836.40
8215 / REP052317 - BB&T Capital Markets	5/22/2017	5/22/2017	5/23/2017	0.81%	\$98,940,493.71	\$98,940,493.71
8216 / REP52317B - South Street Securities	5/22/2017	5/22/2017	5/23/2017	0.79%	\$172,896,128.22	\$172,896,128.22
8218 / 912828TW0 - US Treasury .75%	5/22/2017	5/23/2017	10/31/2017	0.75%	\$100,000,000.00	\$99,882,812.50
8220 / 06406WSQ0 - Bank of New York Mellon	5/23/2017	5/23/2017	5/24/2017	0.80%	\$97,000,000.00	\$96,997,844.44
8222 / REP052417 - BB&T Capital Markets	5/23/2017	5/23/2017	5/24/2017	0.80%	\$68,238,234.41	\$68,238,234.41
8228 / REP052517 - BB&T Capital Markets	5/24/2017	5/24/2017	5/25/2017	0.87%	\$98,736,000.00	\$98,736,000.00
8231 / REP52517B - South Street Securities	5/24/2017	5/24/2017	5/25/2017	0.84%	\$55,894,649.46	\$55,894,649.46
8233 / REP052617 - BB&T Capital Markets	5/25/2017	5/25/2017	5/26/2017	0.91%	\$71,500,000.00	\$71,500,000.00
8236 / REP52617B - South Street Securities	5/25/2017	5/25/2017	5/26/2017	0.91%	\$72,698,853.23	\$72,698,853.23
8242 / REP053017 - BB&T Capital Markets	5/26/2017	5/26/2017	5/30/2017	0.93%	\$58,935,000.00	\$58,935,000.00
8245 / REP53017B - Daiwa	5/26/2017	5/26/2017	5/30/2017	0.89%	\$81,170,696.27	\$81,170,696.27
8247 / REP053117 - South Street Securities	5/30/2017	5/30/2017	5/31/2017	0.89%	\$79,725,479.33	\$79,725,479.33
8250 / REP53117B - BB&T Capital Markets	5/30/2017	5/30/2017	5/31/2017	0.91%	\$50,000,000.00	\$50,000,000.00
8252 / REP060117 - South Street Securities	5/31/2017	5/31/2017	6/1/2017	0.98%	\$123,044,607.97	\$123,044,607.97
8255 / REP060217 - South Street Securities	6/1/2017	6/1/2017	6/2/2017	0.97%	\$165,254,692.63	\$165,254,692.63
8258 / REP060517 - Daiwa	6/2/2017	6/2/2017	6/5/2017	0.90%	\$210,600,959.34	\$210,600,959.34
8261 / REP060617 - South Street Securities	6/5/2017	6/5/2017	6/6/2017	0.91%	\$210,661,033.62	\$210,661,033.62
8267 / 89233GU53 - Toyota Motor Credit Corp	6/5/2017	6/6/2017	7/5/2017	0.96%	\$36,898,000.00	\$36,869,465.55
8268 / 59515MU52 - Microsoft Corp	6/5/2017	6/6/2017	7/5/2017	0.96%	\$50,000,000.00	\$49,961,333.34
8272 / REP060717 - Daiwa	6/6/2017	6/6/2017	6/7/2017	0.91%	\$126,681,592.38	\$126,681,592.38
8277 / REP060817 - Daiwa	6/7/2017	6/7/2017	6/8/2017	0.93%	\$84,211,380.46	\$84,211,380.46
8281 / REP6817B - BB&T Capital Markets	6/7/2017	6/7/2017	6/8/2017	0.94%	\$50,000,000.00	\$50,000,000.00
8283 / REP060917 - BB&T Capital Markets	6/8/2017	6/8/2017	6/9/2017	0.98%	\$20,000,000.00	\$20,000,000.00
8286 / REP60917B - South Street Securities	6/8/2017	6/8/2017	6/9/2017	0.97%	\$127,831,356.11	\$127,831,356.11
8291 / REP061217 - Daiwa	6/9/2017	6/9/2017	6/12/2017	0.97%	\$125,012,600.31	\$125,012,600.31
8294 / REP61217B - BB&T Capital Markets	6/9/2017	6/9/2017	6/12/2017	0.99%	\$25,000,000.00	\$25,000,000.00
8298 / REP061317 - South Street Securities	6/12/2017	6/12/2017	6/13/2017	0.99%	\$116,157,674.89	\$116,157,674.89
8302 / REP61317B - BB&T Capital Markets	6/12/2017	6/12/2017	6/13/2017	1.00%	\$25,000,000.00	\$25,000,000.00
8304 / REP61417B - Daiwa	6/13/2017	6/13/2017	6/14/2017	0.99%	\$35,325,333.19	\$35,325,333.19
8305 / REP61417B - Daiwa	6/13/2017	6/13/2017	6/14/2017	0.99%	\$136,502,382.36	\$136,502,382.36
8313 / REP061517 - South Street Securities	6/14/2017	6/14/2017	6/15/2017	1.05%	\$241,007,428.29	\$241,007,428.29
8316 / REP061617 - South Street Securities	6/15/2017	6/15/2017	6/16/2017	1.28%	\$290,280,179.97	\$290,280,179.97
8318 / REP61617B - BB&T Capital Markets	6/15/2017	6/15/2017	6/16/2017	1.28%	\$75,000,000.00	\$75,000,000.00
8319 / 3137EADP1 - FHLMC 0.875%	6/15/2017	6/16/2017	3/7/2018	0.88%	\$25,000,000.00	\$24,938,500.00
8320 / 3137EADP1 - FHLMC 0.875%	6/15/2017	6/16/2017	3/7/2018	0.88%	\$38,688,000.00	\$38,592,827.52
8321 / 313378A43 - FHLB 1.375%	6/15/2017	6/16/2017	3/9/2018	1.38%	\$48,085,000.00	\$48,139,816.90
8322 / 3130AAYM4 - FHLB 1.125%	6/15/2017	6/16/2017	3/14/2018	1.13%	\$9,000,000.00	\$8,993,880.00
8323 / REP061917 - BB&T Capital Markets	6/16/2017	6/16/2017	6/19/2017	1.24%	\$50,000,000.00	\$50,000,000.00
8325 / REP61917B - South Street Securities	6/16/2017	6/16/2017	6/19/2017	1.23%	\$153,668,802.41	\$153,668,802.41
8327 / 89233HAN4 - Toyota Motor Credit	6/16/2017	6/16/2017	1/22/2018	1.35%	\$46,000,000.00	\$45,620,500.00

State of Idaho Local Government Investment Pool -- Purchases, Sells, and Calls

4/1/17 to 6/30/17

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
8328 / 19121BAN9 - Coca-Cola CO	6/16/2017	6/20/2017	1/22/2018	1.30%	\$50,000,000.00	\$49,610,000.00
8331 / REP062017 - DAIWA	6/19/2017	6/20/2017	6/20/2017	1.10%	\$209,872,225.49	\$209,872,225.49
8336 / REP062117 - South Street Securities	6/20/2017	6/20/2017	6/21/2017	1.10%	\$166,770,663.15	\$166,770,663.15
8339 / REP62117B - BB&T Capital Markets	6/20/2017	6/20/2017	6/21/2017	1.12%	\$25,000,000.00	\$25,000,000.00
8340 / REP62117C - Daiwa Captial Markets	6/20/2017	6/20/2017	6/21/2017	1.00%	\$59,800,000.00	\$59,800,000.00
8343 / 3137EADP1 - FHLMC 0.875%	6/20/2017	6/21/2017	3/7/2018	0.88%	\$2,970,000.00	\$2,962,485.90
8344 / 313378A43 - FHLB 1.375%	6/20/2017	6/21/2017	3/9/2018	1.38%	\$1,700,000.00	\$1,701,649.00
8345 / 313378A43 - FHLB 1.375%	6/20/2017	6/21/2017	3/9/2018	1.38%	\$6,900,000.00	\$6,906,969.00
8346 / 3130A7CX1 - FHLB 0.875%	6/21/2017	6/22/2017	3/19/2018	0.88%	\$7,965,000.00	\$7,943,733.45
8348 / REP062217 - DAIWA CAPITAL MARKETS	6/21/2017	6/21/2017	6/22/2017	1.00%	\$241,649,033.06	\$241,649,033.06
8350 / 912828J68 - US Treasury 1.00%	6/21/2017	6/22/2017	3/15/2018	1.00%	\$10,000,000.00	\$9,985,546.88
8353 / 3133EF3B1 - FFCB 0.75%	6/21/2017	6/22/2017	4/18/2018	0.75%	\$14,695,000.00	\$14,636,954.75
8354 / 3130A4GJ5 - FHLB 1.125%	6/21/2017	6/22/2017	4/25/2018	1.13%	\$2,075,000.00	\$2,072,842.00
8355 / 3133ECBY9 - FFCB 0.93%	6/21/2017	6/22/2017	4/26/2018	0.93%	\$3,650,000.00	\$3,640,108.50
8356 / 3130A4GJ5 - FHLB 1.125%	6/21/2017	6/22/2017	4/25/2018	1.13%	\$32,575,000.00	\$32,541,122.00
8358 / REP062317 - South Street Securities	6/22/2017	6/22/2017	6/23/2017	1.07%	\$261,528,491.38	\$261,528,491.38
8365 / REP062617 - DAIWA Capital Markets	6/23/2017	6/23/2017	6/26/2017	0.98%	\$266,691,189.48	\$266,691,189.48
8372 / 313385VS2 - FHLB Discount	6/23/2017	6/26/2017	4/18/2018	1.22%	\$75,000,000.00	\$74,247,666.67
8374 / REP062717 - South Street Securities	6/26/2017	6/26/2017	6/27/2017	1.11%	\$232,695,755.64	\$232,695,755.64
8376 / 313313WW4 - FFCB Disco	6/27/2017	6/27/2017	5/16/2018	1.23%	\$50,000,000.00	\$49,448,208.33
8378 / REP062817 - South Street Securities	6/27/2017	6/27/2017	6/28/2017	1.09%	\$155,705,127.77	\$155,705,127.77
8381 / REP62817B - BB&T Capital	6/27/2017	6/27/2017	6/28/2017	1.15%	\$27,500,000.00	\$27,500,000.00
8383 / REP062917 - BB&T Capital	6/28/2017	6/28/2017	6/29/2017	1.15%	\$50,000,000.00	\$50,000,000.00
8386 / REP62917B - South Street Secutites	6/28/2017	6/28/2017	6/29/2017	1.07%	\$131,128,313.55	\$131,128,313.55
8389 / REP063017 - BB&T Capital	6/29/2017	6/29/2017	6/30/2017	1.25%	\$22,000,000.00	\$22,000,000.00
8390 / REP63017B - South Street Securities	6/29/2017	6/29/2017	6/30/2017	1.20%	\$160,716,545.70	\$160,716,545.70
8393 / REP070317 - South Street Securities Repo	6/30/2017	6/30/2017	7/3/2017	1.25%	\$194,637,475.13	\$194,637,475.13

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Sells						
7715 / 09247XAC5 - BlackRock Inc	4/19/2017	4/19/2017	9/15/2017	6.25%	\$11,947,000.00	\$12,065,714.50
8037 / 05531FAP8 - BB&T Corporation	4/20/2017	4/25/2017	6/15/2018	1.99%	\$1,000,000.00	\$1,007,590.00
8038 / 05531FAP8 - BB&T Corporation	4/20/2017	4/25/2017	6/15/2018	1.99%	\$6,351,000.00	\$6,400,537.80

Inv #/CUSIP	Trade Date	Settle Date	Maturity Date	Rate	Par Value	Book Value
Calls						
7446 / 31677QBA6 - Fifth Third Bank	5/2/2017	5/2/2017	6/1/2017	1.35%	\$10,000,000.00	\$10,000,000.00
7904 / 31677QBA6 - Fifth Third Bank	5/2/2017	5/2/2017	6/1/2017	1.35%	\$3,555,000.00	\$3,555,000.00
7514 / 55279HAF7 - M & T Bank	6/26/2017	6/26/2017	7/25/2017	1.40%	\$3,296,000.00	\$3,296,447.52
7975 / 55279HAF7 - M & T Bank	6/26/2017	6/26/2017	7/25/2017	1.40%	\$10,000,000.00	\$10,000,376.47

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